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# Approximation by Nörlund Means of Walsh–Fourier Series

F. MÓRICZ\*

*Bolyai Institute, University of Szeged,  
Aradi vértanúk tere 1, 6720 Szeged, Hungary*

AND

A. H. SIDDIQI

*Department of Mathematics, Aligarh Muslim University,  
Aligarh 202002, Uttar Pradesh, India*

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We study the rate of approximation by Nörlund means for Walsh–Fourier series of a function in  $L^p$  and, in particular, in  $\text{Lip}(\alpha, p)$  over the unit interval  $[0, 1]$ , where  $\alpha > 0$  and  $1 \leq p \leq \infty$ . In case  $p = \infty$ , by  $L^p$  we mean  $C_W$ , the collection of the uniformly  $W$ -continuous functions over  $[0, 1]$ . As special cases, we obtain the earlier results by Yano, Jastrebova, and Skvorcov on the rate of approximation by Cesàro means. Our basic observation is that the Nörlund kernel is quasi-positive, under fairly general assumptions. This is a consequence of a Sidon type inequality. At the end, we raise two problems. © 1992 Academic Press, Inc.

## 1. INTRODUCTION

We consider the Walsh orthonormal system  $\{w_k(x): k \geq 0\}$  defined on the unit interval  $I = [0, 1]$  in the Paley enumeration (see [4]). To be more specific, let

$$\begin{aligned} r_0(x) &:= \begin{cases} 1 & \text{if } x \in [0, 2^{-1}), \\ -1 & \text{if } x \in [2^{-1}, 1), \end{cases} \\ r_0(x+1) &:= r(x), \\ r_j(x) &:= r_0(2^j x), \quad j \geq 1 \text{ and } x \in I, \end{aligned}$$

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be the well-known Rademacher functions. For  $k=0$  set  $w_0(x)=1$ , and if

$$k := \sum_{j=0}^{\infty} k_j 2^j, \quad k_j = 0 \text{ or } 1,$$

is the dyadic representation of an integer  $k \geq 1$ , then set

$$w_k(x) := \prod_{j=0}^{\infty} [r_j(x)]^{k_j}. \quad (1.1)$$

We denote by  $\mathcal{P}_n$  the collection of Walsh polynomials of order less than  $n$ , that is, functions of the form

$$P(x) := \sum_{k=0}^{n-1} a_k w_k(x),$$

where  $n \geq 1$  and  $\{a_k\}$  is any sequence of real (or complex) numbers.

Denote by  $\Sigma_m$  the finite  $\sigma$ -algebra generated by the collection of dyadic intervals of the form

$$I_m(k) := [k2^{-m}, (k+1)2^{-m}), \quad k = 0, 1, \dots, 2^m - 1,$$

where  $m \geq 0$ . It is not difficult to see that the collection of  $\Sigma_m$ -measurable functions on  $I$  coincides with  $\mathcal{P}_{2^m}$ ,  $m \geq 0$ .

We will study approximation by means of Walsh polynomials in the norm of  $L^p = L^p(I)$ ,  $1 \leq p < \infty$ , and  $C_W = C_W(I)$ . We remind the reader that  $C_W$  is the collection of functions  $f: I \rightarrow \mathbf{R}$  that are uniformly continuous from the dyadic topology of  $I$  to the usual topology of  $\mathbf{R}$ , or in short, uniformly  $W$ -continuous. The dyadic topology is generated by the union of  $\Sigma_m$  for  $m = 0, 1, \dots$ .

As is known (see, e.g., [6, p. 9]), a function belongs to  $C_W$  if and only if it is continuous at every dyadic irrational of  $I$ , is continuous from the right on  $I$ , and has a finite limit from the left on  $(0, 1]$ , all these in the usual topology. Hence it follows immediately that if the periodic extension of a function  $f$  from  $I$  to  $\mathbf{R}$  with period 1 is classically continuous, then  $f$  is also uniformly  $W$ -continuous on  $I$ . The converse statement is not true. For example, the Walsh functions  $w_k$  belong to  $C_W$ , but they are not classically continuous for  $k \geq 1$ .

For the sake of brevity in notation, we agree to write  $L^\infty$  instead of  $C_W$  and set

$$\|f\|_p := \left\{ \int_0^1 |f(x)|^p dx \right\}^{1/p}, \quad 1 \leq p < \infty,$$

$$\|f\|_\infty := \sup\{|f(x)| : x \in I\}.$$

After these preliminaries, the best approximation of a function  $f \in L^p$ ,  $1 \leq p \leq \infty$ , by polynomials in  $\mathcal{P}_n$  is defined by

$$E_n(f, L^p) := \inf_{P \in \mathcal{P}_n} \|f - P\|_p.$$

Since  $\mathcal{P}_n$  is a finite dimensional subspace of  $L^p$  for any  $1 \leq p \leq \infty$ , this infimum is attained.

From the results of [6, pp. 142 and 156–158] it follows that  $L^p$  is the closure of the Walsh polynomials when using the norm  $\|\cdot\|_p$ ,  $1 \leq p \leq \infty$ . In particular,  $C_W$  is the uniform closure of the Walsh polynomials.

Next, define the modulus of continuity in  $L^p$ ,  $1 \leq p \leq \infty$ , of a function  $f \in L^p$  by

$$\omega_p(f, \delta) := \sup_{|t| < \delta} \|\tau_t f - f\|_p, \quad \delta > 0,$$

where  $\tau_t$  means dyadic translation by  $t$ :

$$\tau_t f(x) := f(x \dot{+} t), \quad x, t \in I.$$

Finally, for each  $\alpha > 0$ , Lipschitz classes in  $L^p$  are defined by

$$\text{Lip}(\alpha, p) := \{f \in L^p : \omega_p(f, \delta) = \mathcal{O}(\delta^\alpha) \text{ as } \delta \rightarrow 0\}.$$

Unlike the classical case,  $\text{Lip}(\alpha, p)$  is not trivial when  $\alpha > 1$ . For example, the function  $f := w_0 + w_1$  belongs to  $\text{Lip}(\alpha, p)$  for all  $\alpha > 0$  since

$$\omega_p(f, \delta) = 0 \quad \text{when} \quad 0 < \delta < 2^{-1}.$$

## 2. MAIN RESULTS

Given a function  $f \in L^1$ , its Walsh-Fourier series is defined by

$$\sum_{k=0}^{\infty} a_k w_k(x), \quad \text{where} \quad a_k := \int_0^1 f(t) w_k(t) dt. \quad (2.1)$$

The  $n$ th partial sums of series in (2.1) are

$$s_n(f, x) := \sum_{k=0}^{n-1} a_k w_k(x), \quad n \geq 1.$$

As is well known,

$$s_n(f, x) = \int_0^1 f(x \dot{+} t) D_n(t) dt,$$

where

$$D_n(t) := \sum_{k=0}^{n-1} w_k(t), \quad n \geq 1,$$

is the Walsh-Dirichlet kernel of order  $n$ .

Let  $\{q_k: k \geq 0\}$  be a sequence of nonnegative numbers. The Nörlund means for series (2.1) are defined by

$$t_n(f, x) := \frac{1}{Q_n} \sum_{k=1}^n q_{n-k} s_k(f, x),$$

where

$$Q_n := \sum_{k=0}^{n-1} q_k, \quad n \geq 1.$$

We always assume that  $q_0 > 0$  and

$$\lim_{n \rightarrow \infty} Q_n = \infty. \quad (2.2)$$

In this case, the summability method generated by  $\{q_k\}$  is regular if and only if

$$\lim_{n \rightarrow \infty} \frac{q_{n-1}}{Q_n} = 0. \quad (2.3)$$

As to this notion and result, we refer the reader to [2, pp. 37–38].

We note that in the particular case when  $q_k = 1$  for all  $k$ , these  $t_n(f, x)$  are the first arithmetic or  $(C, 1)$ -means. More generally, when

$$q_k = A_k^\beta := \binom{\beta + k}{k} \quad \text{for } k \geq 1 \text{ and } q_0 = A_0^\beta := 1,$$

where  $\beta \neq -1, -2, \dots$ , the  $t_n(f, x)$  are the  $(C, \beta)$ -means for series (2.1).

The representation

$$t_n(f, x) = \int_0^1 f(x + t) L_n(t) dt \quad (2.4)$$

plays a central role in the sequel, where

$$L_n(t) := \frac{1}{Q_n} \sum_{k=1}^n q_{n-k} D_k(t), \quad n \geq 1, \quad (2.5)$$

is the so-called Nörlund kernel.

Our main results read as follow.

THEOREM 1. Let  $f \in L^p$ ,  $1 \leq p \leq \infty$ , let  $n = 2^m + k$ ,  $1 \leq k \leq 2^m$ ,  $m \geq 1$ , and let  $\{q_k: k \geq 0\}$  be a sequence of nonnegative numbers such that

$$\frac{n^{\gamma-1}}{Q_n} \sum_{k=0}^{n-1} q_k^\gamma = \mathcal{O}(1) \quad \text{for some } 1 < \gamma \leq 2. \quad (2.6)$$

If  $\{q_k\}$  is nondecreasing, then

$$\|t_n(f) - f\|_p \leq \frac{5}{2Q_n} \sum_{j=0}^{m-1} 2^j q_{n-2^j} \omega_p(f, 2^{-j}) + \mathcal{O}\{\omega_p(f, 2^{-m})\}, \quad (2.7)$$

while if  $\{q_k\}$  is nonincreasing, then

$$\begin{aligned} \|t_n(f) - f\|_p &\leq \frac{5}{2Q_n} \sum_{j=0}^{m-1} (Q_{n-2^{j+1}} - Q_{n-2^{j+1}+1}) \omega_p(f, 2^{-j}) \\ &\quad + \mathcal{O}\{\omega_p(f, 2^{-m})\}. \end{aligned} \quad (2.8)$$

Clearly, condition (2.6) implies (2.2) and (2.3).

We note that if  $\{q_k\}$  is nondecreasing, in sign  $q_k \uparrow$ , then

$$\frac{nq_{n-1}}{Q_n} = \mathcal{O}(1) \quad (2.9)$$

is a sufficient condition for (2.6). In particular, (2.9) is satisfied if

$$q_k \asymp k^\beta \text{ or } (\log k)^\beta \quad \text{for some } \beta > 0.$$

Here and in the sequel,  $q_k \asymp r_k$  means that the two sequences  $\{q_k\}$  and  $\{r_k\}$  have the same order of magnitude; that is, there exist two positive constants  $C_1$  and  $C_2$  such that

$$C_1 r_k \leq q_k \leq C_2 r_k \quad \text{for all } k \text{ large enough.}$$

If  $\{q_k\}$  is nonincreasing, in sign  $q_k \downarrow$ , then condition (2.6) is satisfied if, for example,

$$\begin{aligned} \text{(i)} \quad q_k &\asymp k^{-\beta} && \text{for some } 0 < \beta < 1, \text{ or} \\ \text{(ii)} \quad q_k &\asymp (\log k)^{-\beta} && \text{for some } 0 < \beta. \end{aligned} \quad (2.10)$$

Namely, it is enough to choose  $1 < \gamma < \min(2, \beta^{-1})$  in case (i), and  $\gamma = 2$  in case (ii).

**THEOREM 2.** *Let  $\{q_k: k \geq 0\}$  be a sequence of nonnegative numbers such that in case  $q_k \uparrow$  condition (2.9) is satisfied, while in case  $q_k \downarrow$  condition (2.10) is satisfied. If  $f \in \text{Lip}(\alpha, p)$  for some  $\alpha > 0$  and  $1 \leq p \leq \infty$ , then*

$$\|t_n(f) - f\|_p = \begin{cases} \mathcal{O}(n^{-\alpha}) & \text{if } 0 < \alpha < 1, \\ \mathcal{O}(n^{-1} \log n) & \text{if } \alpha = 1, \\ \mathcal{O}(n^{-1}) & \text{if } \alpha > 1. \end{cases} \quad (2.11)$$

Now we make a few historical comments. The rate of convergence of  $(C, \beta)$ -means for functions in  $\text{Lip}(\alpha, p)$  was first studied by Yano [10] in the cases when  $0 < \alpha < 1$ ,  $\beta > \alpha$ , and  $1 \leq p \leq \infty$ ; then by Jastrebova [1] in the case when  $\alpha = \beta = 1$  and  $p = \infty$ . Later on, Skvorcov [7] showed that these estimates hold for  $0 < \beta \leq \alpha$  as well, and also studied the cases when  $\alpha = 1$ ,  $\beta > 0$ , and  $1 \leq p \leq \infty$ . In their proofs, the above authors rely heavily on the specific properties of the binomial coefficients  $A_k^\beta$ .

Watari [8] proved that a function  $f \in L^p$  belongs to  $\text{Lip}(\alpha, p)$  for some  $\alpha > 0$  and  $1 \leq p \leq \infty$  if and only if

$$E_n(f, L^p) = \mathcal{O}(n^{-\alpha}).$$

Thus, for  $0 < \alpha < 1$  the rate of approximation to functions  $f$  in  $\text{Lip}(\alpha, p)$  by  $t_n(f)$  is as good as the best approximation.

### 3. AUXILIARY RESULTS

Yano [9] proved that the Walsh–Fejér kernel

$$K_n(t) := \frac{1}{n} \sum_{k=0}^n D_k(t) = \sum_{k=0}^{n-1} \left(1 - \frac{k}{n}\right) w_k(t), \quad n \geq 1,$$

is quasi-positive, and  $K_{2^m}(t)$  is even positive. These facts are formulated in the following

**LEMMA 1.** *Let  $m \geq 0$  and  $n \geq 1$ ; then  $K_{2^m}(t) \geq 0$  for all  $t \in I$ ,*

$$\int_0^t |K_n(t)| dt \leq 2 \quad \text{and} \quad \int_0^1 K_{2^m}(t) dt = 1.$$

A Sidon type inequality proved by Schipp and the author (see [3]) implies that the Nörlund kernel  $L_n(t)$  is also quasi-positive. More exactly,  $C = [\mathcal{O}(1)]^{1/\gamma} 2^\gamma / (\gamma - 1)$  in the next lemma, where  $\mathcal{O}(1)$  is from (2.6).

LEMMA 2. If condition (2.6) is satisfied, then there exists a constant  $C$  such that

$$\int_0^1 |L_n(t)| dt \leq C, \quad n \geq 1.$$

Now, we give a specific representation of  $L_n(t)$ , interesting in itself.

LEMMA 3. Let  $n = 2^m + k$ ,  $1 \leq k \leq 2^m$ , and  $m \geq 1$ ; then

$$\begin{aligned} Q_n L_n(t) = & - \sum_{j=0}^{m-1} r_j(t) w_{2^j-1}(t) \sum_{i=1}^{2^j-1} i(q_{n-2^{j+1}+i} - q_{n-2^{j+1}+i+1}) K_i(t) \\ & - \sum_{j=0}^{m-1} r_j(t) w_{2^j-1}(t) 2^j q_{n-2^j} K_{2^j}(t) \\ & + \sum_{j=0}^{m-1} (Q_{n-2^{j+1}} - Q_{n-2^{j+1}+1}) D_{2^{j+1}}(t) \\ & + Q_{k+1} D_{2^m}(t) + Q_k r_m(t) L_k(t). \end{aligned} \quad (3.1)$$

*Proof.* The technique applied in the proof is essentially due to Skvortsov [7]. By (2.5),

$$\begin{aligned} Q_n L_n(t) = & \sum_{i=1}^{2^m-1} q_{n-i} D_i(t) + q_{n-2^m} D_{2^m}(t) + \sum_{i=2^m+1}^{2^m+k} q_{n-i} D_i(t) \\ = & \sum_{j=0}^{m-1} \sum_{i=0}^{2^j-1} q_{n-2^j-i} (D_{2^j+i}(t) - D_{2^{j+1}}(t)) \\ & + \sum_{j=0}^{m-1} \left( \sum_{i=0}^{2^j-1} q_{n-2^j-i} \right) D_{2^{j+1}}(t) \\ & + q_{n-2^m} D_{2^m}(t) + \sum_{i=1}^k q_{n-2^m-i} D_{2^m+i}(t). \end{aligned} \quad (3.2)$$

As is well known (see, e.g., [6, p. 46]),

$$D_{2^m+i}(t) = D_{2^m}(t) + r_m(t) D_i(t), \quad 1 \leq i \leq 2^m. \quad (3.3)$$

Furthermore, by (1.1), it is not difficult to see that

$$w_{2^j-1-l}(t) = w_{2^j-1}(t) w_l(t), \quad 0 \leq l < 2^j.$$

Hence we deduce that

$$\begin{aligned} D_{2^{j+1}}(t) - D_{2^j+i}(t) &= r_j(t) \sum_{l=i}^{2^j-1} w_l(t) = r_j(t) \sum_{l=0}^{2^j-i-1} w_{2^j-1-l}(t) \\ &= r_j(t) w_{2^j-1}(t) D_{2^j-i}(t), \quad 0 \leq i < 2^j. \end{aligned} \quad (3.4)$$

Substituting (3.3) and (3.4) into (3.2) yields

$$\begin{aligned} Q_n L_n(t) &= - \sum_{j=0}^{m-1} r_j(t) w_{2^j-1}(t) \sum_{i=0}^{2^j-1} q_{n-2^j+1} D_{2^j-i}(t) \\ &\quad + \sum_{j=0}^{m-1} (Q_{n-2^j+1} - Q_{n-2^{j+1}+1}) D_{2^{j+1}}(t) \\ &\quad + Q_{k+1} D_{2^m}(t) + Q_k r_m(t) L_k(t). \end{aligned} \quad (3.5)$$

Performing a summation by part gives

$$\begin{aligned} &\sum_{i=0}^{2^j-1} q_{n-2^j-i} D_{2^j-i}(t) \\ &= \sum_{i=1}^{2^j-1} i K_i(t) (q_{n-2^{j+1}+i} - q_{n-2^{j+1}+i+1}) + 2^j K_{2^j}(t) q_{n-2^j}. \end{aligned}$$

Substituting this into (3.5) results in (3.1).

**LEMMA 4.** *If  $g \in \mathcal{P}_2^m$ ,  $f \in L^p$ , where  $m \geq 0$  and  $1 \leq p \leq \infty$ , then for  $1 \leq p < \infty$*

$$\begin{aligned} &\left\{ \int_0^1 \left| \int_0^1 r_m(t) g(t) [f(x+t) - f(x)] dt \right|^p dx \right\}^{1/p} \\ &\leq 2^{-1} \omega_p(f, 2^{-m}) \int_0^1 |g(t)| dt, \end{aligned} \quad (3.6)$$

while for  $p = \infty$

$$\begin{aligned} &\sup \left\{ \left| \int_0^1 r_m(t) g(t) [f(x+t) - f(x)] dt \right| : x \in I \right\} \\ &\leq 2^{-1} \omega_\infty(f, 2^{-m}) \int_0^1 |g(t)| dt \end{aligned} \quad (3.7)$$

*Proof.* Since  $g \in \mathcal{P}_2^m$ , it takes a constant value, say  $g_m(k)$  on each dyadic interval  $I_m(k)$ , where  $0 \leq k < 2^m$ . We observe that if  $t \in I_m(k)$  then  $t + 2^{-m-1} \in I_m(k)$ .

We will prove (3.6). By Minkowski's inequality in the usual and in the generalized form, we obtain that



$$\begin{aligned}
& \left\{ \int_0^1 \left| \int_0^1 r_m(t) g(t) [f(x \dot{+} t) - f(x)] dt \right|^p dx \right\}^{1/p} \\
&= \left\{ \int_0^1 \left| \sum_{k=0}^{2^m-1} g_m(k) \int_{I_{m+1}(2k)} [f(x \dot{+} t) - f(x \dot{+} t \dot{+} 2^{-m-1})] dt \right|^p dx \right\}^{1/p} \\
&\leq \sum_{k=0}^{2^m-1} |g_m(k)| \left\{ \int_0^1 \left[ \int_{I_{m+1}(2k)} |f(x \dot{+} t) - f(x \dot{+} t \dot{+} 2^{-m-1})| dt \right]^p dx \right\}^{1/p} \\
&\leq \sum_{k=0}^{2^m-1} |g_m(k)| \int_{I_{m+1}(2k)} \left\{ \int_0^1 |f(x \dot{+} t) - f(x \dot{+} t \dot{+} 2^{-m-1})|^p dx \right\}^{1/p} dt \\
&\leq \sum_{k=0}^{2^m-1} |g_m(k)| 2^{-m-1} \omega_p(f, 2^{-m}).
\end{aligned}$$

This is equivalent to (3.6).

Inequality to (3.7) can be proved analogously.

#### 4. PROOFS OF THEOREMS 1 AND 2

We carry out the *proof of Theorem 1* for  $1 \leq p < \infty$ . The proof for  $p = \infty$  is similar and even simpler.

By (2.4), (3.1), and the usual Minkowski inequality, we may write that

$$\begin{aligned}
Q_n \|t_n(f) - f\|_p &:= \left\{ \int_0^1 \left| \int_0^1 Q_n L_n(t) [f(x \dot{+} t) - f(x)] dt \right|^p dx \right\}^{1/p} \\
&\leq \sum_{j=0}^{m-1} \left\{ \int_0^1 \left| \int_0^1 r_j(t) g_j(t) [f(x \dot{+} t) - f(x)] dt \right|^p dx \right\}^{1/p} \\
&\quad + \sum_{j=0}^{m-1} \left\{ \int_0^1 \left| \int_0^1 r_j(t) h_j(t) [f(x \dot{+} t) - f(x)] dt \right|^p dx \right\}^{1/p} \\
&\quad + \sum_{j=0}^{m-1} (Q_{n-2^j+1} - Q_{n-2^{j+1}+1}) \\
&\quad \times \left\{ \int_0^1 \left| \int_0^1 D_{2^{j+1}}(t) [f(x \dot{+} t) - f(x)] dt \right|^p dx \right\}^{1/p} \\
&\quad + Q_{k+1} \left\{ \int_0^1 \left| \int_0^1 D_{2^m}(t) [f(x \dot{+} t) - f(x)] dt \right|^p dx \right\}^{1/p} \\
&\quad + Q_k \left\{ \int_0^1 \left| \int_0^1 r_m(t) L_k(t) [f(x \dot{+} t) - f(x)] dt \right|^p dx \right\}^{1/p} \\
&=: A_{1n} + A_{2n} + A_{3n} + A_{4n} + A_{5n},
\end{aligned} \tag{4.1}$$

say, where

$$g_j(t) := w_{2^j-1}(t) \sum_{i=1}^{2^j-1} i(q_{n-2^{j+1}+i} - q_{n-2^{j+1}+i+1}) K_i(t),$$

$$h_j(t) := w_{2^j-1}(t) 2^j q_{n-2^j} q_{n-2^j} K_{2^j}(t), \quad 0 \leq j < m.$$

Applying Lemma 1, in the case when  $q_k \uparrow$  we get that

$$\begin{aligned} \int_0^1 |g_j(t)| dt &\leq 2 \sum_{i=1}^{2^j-1} i |q_{n-2^{j+1}+i} - q_{n-2^{j+1}+i+1}| \\ &= 2 \left( 2^j q_{n-2^j} - \sum_{i=1}^{2^j} q_{n-2^{j+1}+i} \right) \leq 2^{j+1} q_{n-2^j}, \end{aligned}$$

while in the case when  $q_k \downarrow$

$$\begin{aligned} \int_0^1 |g_j(t)| dt &\leq 2 \left( \sum_{i=1}^{2^j} q_{n-2^{j+1}+i} - 2^j q_{n-2^j} \right) \\ &\leq 2(Q_{n-2^{j+1}} - Q_{n-2^{j+1}+1}). \end{aligned}$$

Thus, by Lemma 4, in the case  $q_k \uparrow$

$$A_{1n} \leq \sum_{j=0}^{m-1} 2^j q_{n-2^j} \omega_p(f, 2^{-j}), \quad (4.2)$$

while in the case  $q_k \downarrow$

$$A_{1n} \leq \sum_{j=0}^{m-1} (Q_{n-2^{j+1}} - Q_{n-2^{j+1}+1}) \omega_p(f, 2^{-j}). \quad (4.3)$$

By virtue of Lemmas 1 and 4 again, we obtain that

$$A_{2n} \leq 2^{-1} \sum_{j=0}^{m-1} 2^j q_{n-2^j} \omega_p(f, 2^{-j}). \quad (4.4)$$

Obviously, in the case  $q_k \downarrow$

$$2^j q_{n-2^j} \leq Q_{n-2^{j+1}} - Q_{n-2^{j+1}+1}. \quad (4.5)$$

Since

$$D_{2^m}(t) = \begin{cases} 2^m & \text{if } t \in [0, 2^{-m}), \\ 0 & \text{if } t \in [2^{-m}, 1) \end{cases}$$

(see, e.g., [6, p. 7]), by the generalized Minkowski inequality, we find that

$$\begin{aligned} A_{3n} &\leq \sum_{j=0}^{m-1} (Q_{n-2^j+1} - Q_{n-2^{j+1}+1}) \\ &\quad \times \int_0^1 D_{2^{j+1}}(t) \left\{ \int_0^1 |f(x+t) - f(x)|^p dx \right\}^{1/p} dt \\ &\leq \sum_{j=0}^{m-1} (Q_{n-2^j+1} - Q_{n-2^{j+1}+1}) \omega_p(f, 2^{-j}), \end{aligned} \quad (4.6)$$

$$A_{4n} \leq Q_{k+1} \omega(f, 2^{-m}). \quad (4.7)$$

Clearly, in the case  $q_k \uparrow$

$$Q_{n-2^j+1} - Q_{n-2^{j+1}+1} \leq 2^j q_{n-2^j}. \quad (4.8)$$

Finally, by Lemmas 2 and 4, in a similar way to the above we deduce that

$$A_{5n} \leq 2^{-1} Q_k \omega_p(f, 2^{-m}) \int_0^1 |L_k(t)| dt \leq C Q_n \omega_p(f, 2^{-m}). \quad (4.9)$$

Combining (4.1)–(4.9) yields (2.7) in the case  $q_k \uparrow$  and (2.8) in the case  $q_k \downarrow$ .

*Proof of Theorem 2. Case (a).  $q_k \uparrow$ . We have*

$$n - 2^j \geq 2^{m-1} \quad \text{for } 0 \leq j \leq m-1.$$

Consequently, for such  $j$ 's

$$\frac{2^j q_{n-2^j}}{Q_n} = \frac{(n-2^j+1) q_{n-2^j}}{Q_{n-2^j+1}} \frac{Q_{n-2^j+1}}{Q_n} \frac{2^j}{n-2^j+1} \leq C 2^{j-m+1},$$

where  $C$  equals  $\mathcal{O}(1)$  from (2.9). Since  $f \in \text{Lip}(\alpha, p)$ , from (2.7) it follows that

$$\begin{aligned} \|t_n(f) - f\|_p &= \frac{\mathcal{O}(1)}{Q_n} \sum_{j=0}^{m-1} 2^j q_{n-2^j} 2^{-j\alpha} + \mathcal{O}(2^{-m\alpha}) \\ &= \mathcal{O}(1) 2^{-m} \sum_{j=0}^m 2^{j-\alpha} \\ &= \begin{cases} \mathcal{O}(2^{-m\alpha}) & \text{if } 0 < \alpha < 1, \\ \mathcal{O}(m 2^{-m}) & \text{if } \alpha = 1, \\ \mathcal{O}(2^{-m}) & \text{if } \alpha > 1. \end{cases} \end{aligned}$$

This is equivalent to (2.11).

Case (b).  $q_k \downarrow$ . For example, we consider case (i) in (2.10). Then  $Q_n \asymp n^{1-\beta}$ . This time we have

$$n - 2^{j+1} \geq 2^{m-1} \quad \text{for } 0 \leq j \leq m-2.$$

Since  $f \in \text{Lip}(\alpha, p)$ , from (2.8) it follows that

$$\begin{aligned} \|t_n(f) - f\|_p &\leq \frac{5}{2Q_n} \sum_{j=0}^{m-2} 2^j q_{n-2^{j+1}} \omega_p(f, 2^{-j}) \\ &\quad + \frac{5}{2} \omega_p(f, 2^{-m}) + \mathcal{O}\{\omega_p(f, 2^{-m})\} \\ &= \frac{O(1)}{Q_n} \sum_{j=0}^{m-2} 2^j q_{n-2^{j+1}} 2^{-j\alpha} + \mathcal{O}(2^{-m\alpha}) \\ &= \frac{O(1) 2^{-m\beta}}{n^{1-\beta}} \sum_{j=0}^{m-2} 2^{j(1-\alpha)} + \mathcal{O}(2^{-m\alpha}) \\ &= \begin{cases} \mathcal{O}(n^{-1} 2^{m(1-\alpha)}) & \text{if } 0 < \alpha < 1, \\ \mathcal{O}(n^{-1} m) & \text{if } \alpha = 1, \\ \mathcal{O}(n^{-1}) & \text{if } \alpha > 1. \end{cases} \end{aligned}$$

Clearly, this is equivalent to (2.11).

Case (ii) in (2.10) can be proved analogously.

## 5. CONCLUDING REMARKS AND PROBLEMS

(A) We have seen that condition (2.6) is satisfied when  $q_k = (k+1)^\beta$  for some  $\beta > -1$ , and Theorems 1 and 2 apply. If  $q_k$  increases faster than a positive power of  $k$ , then relation (2.6) is no longer true in general. But the case, for example, when  $q_k$  grows exponentially is not interesting, since then condition (2.3) of regularity is not satisfied. On the other hand, the case when  $\beta = -1$  is of special interest.

*Problem 1.* Find substitutes of (2.8) and (2.11) when  $q_k = (k+1)^{-1}$ . In this case, the  $t_n(f)$  are called the logarithmic means for series (2.1).

(B) It is also of interest that Theorems 1 and 2 remain valid when

$$q_k \asymp k^\beta \varphi(k), \quad (5.1)$$

where  $\beta > -1$  and  $\varphi(k)$  is a positive and monotone (nondecreasing or nonincreasing) functions in  $k$ , slowly varying in the sense that

$$\lim_{k \rightarrow \infty} \frac{\varphi(2k)}{\varphi(k)} = 1.$$

It is not difficult to check that in this case

$$Q_n \asymp n^{1+\beta} \varphi(n).$$

(C) Now, we turn to the so-called saturation problem concerning the Nörlund means  $t_n(f)$ . We begin with the observation that the rate of approximation by  $t_n(f)$  to functions in  $\text{Lip}(\alpha, p)$  cannot be improved too much as  $\alpha$  increases beyond 1. Indeed, the following is true.

**THEOREM 3.** *If  $\{q_k\}$  is a sequence of nonnegative numbers such that*

$$\liminf_{m \rightarrow \infty} q_{2^m-1} > 0, \quad (5.2)$$

*and if for some  $f \in L^p$ ,  $1 \leq p \leq \infty$ ,*

$$\|t_{2^m}(f) - f\|_p = o(Q_{2^m}^{-1}) \quad \text{as } m \rightarrow \infty, \quad (5.3)$$

*then  $f$  is constant.*

We note that condition (5.2) is certainly satisfied if  $q_k \uparrow$  or  $q_k \downarrow$  and  $\lim q_k > 0$ .

*Proof.* Since by definition

$$E_{2^m}(f, L^p) \leq \|t_{2^m}(f) - f\|_p,$$

and by a theorem of Watari [8]

$$\|S_{2^m}(f) - f\|_p \leq 2E_{2^m}(f, L^p),$$

it follows from (5.3) that

$$\|S_{2^m}(f) - f\|_p = o(Q_{2^m}^{-1}) \quad \text{as } m \rightarrow \infty. \quad (5.4)$$

A simple computation gives that

$$Q_{2^m} \{S_{2^m}(f, x) - t_{2^m}(f, x)\} = \sum_{k=1}^{2^m-1} (Q_{2^m} - Q_{2^m-k}) a_k w_k(x).$$

Now, (5.3) and (5.4) imply that

$$\lim_{m \rightarrow \infty} \left\| \sum_{k=1}^{2^m-1} (Q_{2^m} - Q_{2^m-k}) a_k w_k(x) \right\|_p = 0.$$

Since  $\|\cdot\|_1 \leq \|\cdot\|_p$ , for any  $p \geq 1$  it follows that

$$\begin{aligned} & \lim_{m \rightarrow \infty} |(Q_{2^m} - Q_{2^m-j}) a_j| \\ &= \lim_{m \rightarrow \infty} \left| \int_0^1 w_j(x) \left\{ \sum_{k=1}^{2^m-1} (Q_{2^m} - Q_{2^m-k}) a_k w_k(x) \right\} dx \right| \\ &\leq \lim_{m \rightarrow \infty} \left\| \sum_{k=1}^{2^m-1} (Q_{2^m} - Q_{2^m-k}) a_k w_k(w) \right\|_1 = 0. \end{aligned}$$

Hence, by (5.2), we conclude that  $a_j = 0$  for all  $j \geq 1$ . Therefore,  $f = a_0$  is constant.

In the particular case when  $q_k = 1$  for all  $k$ , the  $t_n(f)$  are the  $(C, 1)$ -means for series (2.1) defined by

$$\sigma_n(f, x) := \frac{1}{n} \sum_{k=1}^n s_k(f, x), \quad n \geq 1,$$

and Theorem 3 is known (see, e.g., [6, p. 191]). It says that if for some  $f \in L^p$ ,  $1 \leq p \leq \infty$ ,

$$\|\sigma_{2^m}(f) - f\|_p = o(2^{-m}) \quad \text{as } m \rightarrow \infty,$$

then  $f$  is necessarily constant.

*Problem 2.* How can one characterize those functions  $f \in L^p$  such that

$$\|\sigma_n(f) - f\|_p = \mathcal{O}(n^{-1}) \quad \text{for some } 1 \leq p \leq \infty? \quad (5.5)$$

We conjecture that (5.5) holds if and only if

$$\sum_{m=0}^{\infty} 2^m \omega_p(f, 2^{-m}) < \infty, \quad \text{or equivalently} \quad \sum_{k=1}^{\infty} \omega_p(k^{-1}) < \infty.$$

The “if” part can be proved in the same manner as in the case when  $\omega_p(f, \delta) = \mathcal{O}(\delta^\alpha)$  for some  $\alpha > 1$  (cf. [6, p. 190]). The proof (or disproof) of the “only if” part is a problem.

(D) Finally, we note that the results of this paper can be carried over to the systems that are obtained from the Walsh–Paley system  $\{w_k(x)\}$  by means of the so-called piecewise linear rearrangements introduced by Schipp [5]. (See also [7].) In particular, the Walsh–Kaczmarz system is among them.

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